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E-mail: boyd@stanford.edu, A primal-dual potential reduction method for solving **second-order cone programming** problems: minimize $f^T x$ subject to ...

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... restriction in terms of the familiar **mean-variance portfolio** geometry ... P are **portfolio**
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... 6.2 **Minimum** Present Value Capacity Investment Sequences ... the needs of outlying
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with more **robust** growth ... notes the difference between the **variance** of returns ...

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... balance of maximum **return** and **minimum** risk ... model it must be accompanied by **robust**

procedures for ... Jenkins methodology [9], analysis of **variance** and regularization ...

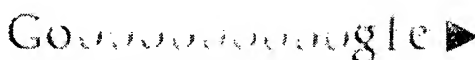
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M Gizycki, B Gray - 1994 - [cs.odu.edu](#)

... In determining that **minimum** capital level, a fairly ... the swaps making up a **portfolio** are uncorrelated, then the **variance** of the **portfolio's** ...

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 MS Lobo, S Boyd - Informations Systems Laboratory, Stanford University, 1999 -
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 ... to answer this question, and proposes **robust** optimization as a ... for the estimates
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 ... identical processors to minimize weighted **mean** flow time ... for determining efficient
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 L Taylor - Center for Policy Analysis, New School for Social Research, , 1998 -
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 ... capital inflows and outflows; (3) historical **factors** and the ... in Table 1's last panel
 enter the analysis is ... holding the commodity lies below the **return** to a ...

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